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MODELING AND SIMULATION FOR THE DESIGN AND EVALUATION  
OF ADVANCED MATERIALS ACCOUNTING SYSTEMS\*

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Abstract

Modeling and simulation techniques are used to design and evaluate advanced materials measurement and accounting systems for future nuclear fuel cycle facilities, using dynamic models of process and measurement operations. These techniques are required because operating data from modern facilities are not available. The Los Alamos safeguards modeling and simulation approach is discussed and is illustrated by a simple example.

I. Introduction

Effective safeguards control of special nuclear material (SNM) in a nuclear fuel cycle facility requires the ability to draw materials balances about the facility or portions of the facility. In the past, the accountability of nuclear materials and the detection of unauthorized removals have relied, almost exclusively, on discrete-item counting and materials-balance accounting following periodic shutdown, cleanout, and physical inventory. The classical materials balance associated with this system usually is drawn around the entire facility or a major portion of the process, and is formed by adding all measured receipts to the initial measured inventory and subtracting all measured removals and the final measured inventory. Although conventional materials-balance accounting is essential to safeguards control of nuclear material, it has inherent limitations in sensitivity and timeliness. Sensitivity is limited by measurement uncertainties that might obscure the diversion of a trigger quantity of SNM in a large throughput plant. Timeliness is limited by the infrequency of process shutdown, cleanout, and physical inventory; i.e., a loss of material could remain undiscovered until the next inventory is taken.

Safeguards effectiveness can be improved if conventional materials accounting procedures are augmented by dynamic materials accounting and control. The materials measurement and accounting system (MMAS) is designed for near-real-time control of SNM and incorporates the concepts of unit process accounting, dynamic materials balances, and graded safeguards. The goal of modeling and simulation of the process and measurement system for a nuclear facility is the design and subsequent evaluation of a MMAS that is based on a specific reference facility so that realistic quantitative conclusions can be reached.

II. Modeling and Simulation Approach

The design and evaluation of the MMAS must frequently be based on computer simulations of a

reference facility because neither the facility nor its safeguards system presently exist in readily modifiable form. Usually we are working with the design of nuclear facilities that are expected to be built some years in the future and rarely can we expect to change or to experiment with facilities already literally cast in concrete. Furthermore, the use of simulation techniques permits prediction of the dynamic behavior of materials flows under a wide range of operating parameters and accumulation of data quickly for relatively long operating periods. Alternative measurement strategies are readily compared and safeguards data analysis algorithms can be tested. In principle, the necessary data could be obtained from experiments on test loops and mock-ups of the plant operation, but this is both time consuming and expensive. Carefully selected test loops can be more effectively used to validate the computer models and to test portions of the final design of the MMAS.

Modeling and simulation of a facility and its MMAS constitute an essential part of the conceptual design of safeguards systems. MMAS design concepts are developed by (1) identifying key measurement points and appropriate measurement techniques; (2) comparing potential materials control strategies; (3) developing and testing appropriate data-analysis methods; and (4) quantitatively evaluating the MMAS's capability to detect diversion.

The modeling and simulation approach has been used extensively in safeguards concepts studies of chemical separations,<sup>1</sup> mixed-oxide fuel fabrication,<sup>2</sup> nitrate-to-oxide conversion<sup>3</sup> and coconversion,<sup>4</sup> and fast critical facilities.<sup>5</sup> This approach requires<sup>6</sup> (1) a detailed dynamic model of the process based on actual design data; (2) simulation of the model process on a digital computer; (3) a dynamic model for each measurement system; (4) simulation of accountability measurements applied to SNM flow and in-process inventory data generated using the model process; and (5) evaluation of simulated data from various materials accounting strategies.

III. Process Model

A detailed reference process design is required for making quantitative estimates of MMAS sensitivity because process variability, particularly in the levels of in-process inventory and material sidestreams (e.g., scrap, waste, and recycle), can have a significant effect on materials control. For example, the Barnwell Nuclear Fuels Processing Plant<sup>7</sup> at Barnwell, South Carolina (BNFP) was selected as the reference chemical separations facility; the model nitrate-to-oxide conversion facility was based on a reference design by Savannah River Laboratory and Savannah River Plant;<sup>8,9</sup> and the Westinghouse-Anderson design was selected as the reference facility for mixed-oxide fuel fabrication.<sup>10</sup>

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Operation of a model process is simulated using standard Monte Carlo techniques developed for dynamic systems.<sup>11,12</sup> The dynamics of each process step are described by the continuity equation written for the flows of bulk material and SNM:

$$\begin{aligned}\dot{V} &= \sum_i F_i, \\ \dot{H} &= \sum_i C_i F_i,\end{aligned}\quad (1)$$

where

- i = ith material flow,
- F = volumetric or mass flow rate of bulk material (inputs positive, outputs negative),
- C = SNM concentration,
- V = bulk volume or weight,
- H = in-process inventory of SNM,
- (·) = time derivative, and
- Σ = summation over all materials flows.

The solution of the complete set of coupled differential equations for all process steps, subject to initial conditions and subsidiary constraints, describes the process dynamics. Random variation in the process is determined by the statistics selected for the independent process variables. The independent variables are selected after a detailed examination of the process and the operating procedures.

A computer code is developed to simulate the operation of the model process. The GASP IV simulation package<sup>13</sup> is used to schedule process events and to provide other routine services. GASP IV can execute both discrete-event and continuous time simulations.

Input data include initial values for all process variables and values of the statistical parameters that describe each independent, stochastic variable. Each process step is modeled separately. When an event is scheduled in a particular process step, the values of all concentrations, material transfers, and in-process inventory associated with that step are computed and stored in a data matrix. Simulated data from each process step are stored in separate data files. These data are available for further processing and as input to computer codes that simulate accountability measurements and materials balances.

#### IV. Measurement and Error Models

##### A. Measurements.

Operation of the materials measurement and accounting system is simulated using a Monte Carlo computer code. This code simulates measurements of the "true" materials flow data generated by the model process, calculates appropriate components of variance and covariance, and transmits appropriate measured values to the data-analysis code.<sup>14</sup>

The measurements simulation code incorporates both additive and multiplicative measurement-error models.<sup>15</sup>

1. Additive Model. In this model, the measured value  $m$  of a true quantity  $M$  is given by

$$m = M + \epsilon + \eta, \quad (2)$$

where  $\epsilon$  is the error caused by instrument imprecision, and  $\eta$  is the error produced by uncertainty in the instrument calibration. Both errors are assumed to be independent and normally distributed with mean zero and variances  $\sigma_\epsilon^2$  and  $\sigma_\eta^2$ , respectively. The variance  $\sigma_m^2$  of  $m$  is given by

$$\sigma_m^2 = \sigma_\epsilon^2 + \sigma_\eta^2. \quad (3)$$

All measurements obtained from a given instrument using the same set of values for the calibration parameters are correlated through the calibration error  $\eta$ . The covariance  $\sigma_{ij}$  between the  $i$ th and  $j$ th measured values is given by

$$\sigma_{ij} = \sigma_\eta^2. \quad (4)$$

2. Multiplicative Model. In this model, the measured value  $m$  of a true quantity  $M$  is given by

$$m = M(1 + \epsilon + \eta), \quad (5)$$

where  $\epsilon$  is the relative error caused by instrument imprecision, and  $\eta$  is the relative error produced by uncertainty in the instrument calibration. Both errors are assumed to be independent and to be normally distributed with mean zero and variances  $\sigma_\epsilon^2$  and  $\sigma_\eta^2$ , respectively. The variance  $\sigma_m^2$  of  $m$  is given by

$$\sigma_m^2 = M^2(\sigma_\epsilon^2 + \sigma_\eta^2). \quad (6)$$

All measurement results obtained from a given instrument using the same set of values for the calibration parameters are correlated through the calibration error  $\eta$ . The covariance  $\sigma_{ij}$  between the  $i$ th and  $j$ th measured values is given by

$$\sigma_{ij} = M_i M_j \sigma_\eta^2. \quad (7)$$

3. Measurement Simulation. In the simulation, a value for  $\eta$  is periodically sampled from the appropriate distribution to coincide with the frequency of instrument recalibration. A value of  $\epsilon$  is sampled for each measurement. Variance and covariance terms are estimated by replacing the true quantities  $M$  by the appropriate measured quantities. The precisions assigned to the measurements are based on estimates for similar instrumentation.

##### B. Materials Balances.

Each materials balance MB is a linear combination of measured quantities  $P_i$  of plutonium.

$$MB = \sum_{i=1}^n c_i P_i, \quad (8)$$

where  $c_i$  is +1 if  $P_i$  is an input or an initial in-process inventory and -1 if  $P_i$  is an output or final in-process inventory quantity for the accounting area. Often, the measured mass of plutonium is given by the product  $P$  of two different measured quantities.

$$P = x y, \quad (9)$$

where  $x$  is either liquid volume or mass, and  $y$  is either plutonium concentration or mass fraction. The measurement-error model for both  $x$  and  $y$  is similar to that given in Eq. (2) or Eq. (5).

$$x = X + \epsilon_x + \eta_x \quad \text{and} \quad y = Y + \epsilon_y + \eta_y$$

for the additive model, or

$$x = X(1 + \epsilon_x + \eta_x) \quad \text{and} \quad y = Y(1 + \epsilon_y + \eta_y)$$

for the multiplicative model, where  $X$  and  $Y$  are true values, and the error components are defined as in Eq. (2) or Eq. (5). In some cases, the additive model may be appropriate for one of the measured quantities ( $X$  or  $Y$ ), whereas the multiplicative model is appropriate for the other. In such cases, a combined model is used.

The variance  $\sigma_{MB}^2$  in the computed value of a materials balance is a combination of the variances of the contributing measured values. Ordinarily, several measurements will be made using a given instrument before it is recalibrated, and appropriate correlation terms must be included in the computation of the materials balance variance. The general form of the equation used to estimate the variance of each materials balance is

$$\begin{aligned} \sigma_{MB}^2 = & \sum_{i=1}^n X_i^2 Y_i^2 \left( \sigma_{\epsilon_x}^2 + \sigma_{\epsilon_y}^2 \right) \\ & + \sum_{i=1}^n \sum_{j=1}^n a_{ij} X_i X_j Y_i Y_j \\ & \cdot \left( q_{ij} \sigma_{\eta_x}^2 + p_{ij} \sigma_{\eta_y}^2 \right). \end{aligned} \quad (10)$$

The quantity  $q_{ij}$  is +1 if  $X_i$  and  $X_j$  have been measured with a common value of  $\eta_x$  (that is, using the same instrument calibration) and is zero otherwise. Similarly,  $p_{ij}$  is +1 or 0, depending on whether a common value of  $\eta_y$  was used in the measurements of  $Y_i$  and  $Y_j$ . Each  $i = j$  term in the double sum in Eq. (10) is the component of variance due to calibration uncertainty for a single measurement; these terms are present even if all measurements of  $X$  or  $Y$  are uncorrelated.

Equation (10) is written for the case where the multiplicative model is appropriate for the measurement of both  $X$  and  $Y$ . If the additive model applies to either measurement, the corresponding quantity ( $X$  or  $Y$ ) is set to unity.

Measured values of net materials transfers and initial and final in-process inventories, along with appropriate components of variance and covariance, are computed by the measurement simulation code for each materials balance period. These quantities are sufficient for computation

of materials balances, cusums, and the other test statistics described in Ref. 14.

In terms of the net transfer  $T$  (inputs positive, outputs negative), initial inventory  $I_i$ , and final inventory  $I_f$ , the materials balance equation becomes

$$MB = T + I_i - I_f. \quad (12)$$

In some of the proposed accounting strategies, the terms in the computation of the materials balance variance, Eq. (10), arising from calibration errors in the inventory measurements approximately cancel because two inventory measurements appear with opposite signs in each materials balance equation. The magnitude of these terms is  $(I_i - I_f)^2 \sigma_{\eta}^2$ . In such cases, if the model process is operated near steady state so that  $I_i = I_f$ , the contribution to  $\sigma_{MB}^2$  is relatively small; that is, calibration errors in the inventory measurements nearly cancel. In the error model, perfect cancellation is assumed for those in-process inventories in which  $I_i = I_f$ , and  $\sigma_{\eta}$  is set to zero for the associated in-process inventory measurements.

### C. Cusums.

A cusum is computed after each materials balance period. It is the sum of all materials balances for the unit process since the beginning of the accounting interval. The cusum variance is a complex combination of the variances of individual materials balances, because these balances usually are not independent. There are two principal sources of correlation between materials balances. The first is the correlation, discussed previously, between measurement results obtained using a common instrument calibration. The magnitudes of the associated covariance terms depend on the magnitude of the calibration error and the frequency of each instrument recalibration; omission of these terms can cause gross underestimation of the cusum variance. The second source of correlation between materials balances is the occurrence, with opposite signs, of each measured value of in-process inventory in two adjacent materials balances. As a result, only the first and last measurements of in-process inventory appear in the cusum, and only the corresponding variances appear in the cusum variance. The cusum variance is computed using an equation that has the same form as Eq. (10).

### V. An Example

The modeling and simulation approach can best be illustrated by an example. For simplicity we will look at a single unit process.

#### A. The Model Process

In order to model and simulate the operation of a unit process, we must collect and examine its physical and operational characteristics.

The feed-blend tank of a coconversion process will be used as the sample model process.<sup>16</sup> The tank, illustrated in Fig. 1, is used to blend a coprocessed U/Pu nitrate solution from a chemical separations facility (stream 1) with a natural uranium nitrate solution (stream 2) to obtain the desired plutonium concentration (~10%). This tank will be used in parallel with

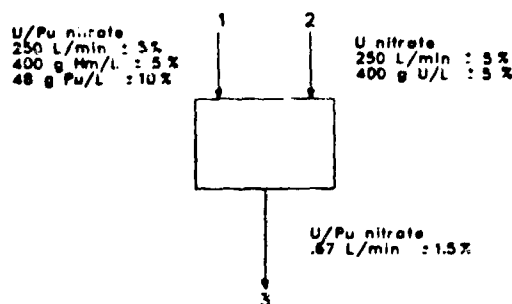


Fig. 1. The model process.

other similar tanks to feed a nitrate-to-oxide coconversion process. The tank has a capacity of 18 000 L and will usually be filled to about 16 000 L.

The operating procedures and assumptions are:

1. The heavy metal and plutonium concentrations remain constant for each stream once the concentration is determined; i.e., it is assumed that solutions from the tanks feeding streams 1 and 2 are well mixed and that the feed-blend tank contents will be continuously mixed.
2. Once the feed-blend tank starts feeding the process it will continue until a heel of  $1\% \pm 0.1\%$  remains in the tank.
3. After the solution from chemical separations is received (14 000 L) the tank inventory will be sampled and analyzed to determine the U and Pu content so that the desired Pu concentration can be obtained by adding uranium nitrate.
4. After the uranium nitrate solution is added, the tank is sampled and a chemical analysis is done. The tank will be isolated from the system until it is needed to feed the process.
5. Only one of the parallel streams will be operating at any given time.
6. The flow rate of solution into and out of the tank is linear over sufficiently small time steps.

The continuity equation (Eq. 1) must be solved to model the dynamics of the process. The amount of plutonium transferred in any given time interval ( $t_1, t_2$ ) is given by

$$S = C \int_{t_1}^{t_2} F(t) dt \quad (12)$$

Assuming the flow is linear in the time interval (assumption 6 above), the integral becomes

$$S = C \frac{F(t_1) + F(t_2)}{2} \Delta t \quad (13)$$

where  $\Delta t = t_2 - t_1$ . A similar relationship can be written for the heavy metal transfer (HM):

$$HM = C_{HM} \frac{F(t_1) + F(t_2)}{2} \Delta t \quad (14)$$

where  $C_{HM}$  is the heavy metal concentration.

The solution of the continuity equation (Eq. 1), over a time interval  $\Delta t$ , can now be written. The change in the bulk mass ( $W$ ) is given by

$$W = (\bar{F}_1 \Delta t_1 + \bar{F}_2 \Delta t_2 - \bar{F}_3 \Delta t_3) + W(t_1) - W(t_2) \quad (15)$$

where  $\bar{F}_1$ ,  $\bar{F}_2$ , and  $\bar{F}_3$  are the average mass flow rates for streams 1, 2, and 3, respectively over the period  $\Delta t$ , i.e.,

$$\bar{F} = \frac{F(t_1) + F(t_2)}{2}$$

The change in the in-process inventory ( $H$ ) of plutonium is given by

$$H = C(W(t_1) - W(t_2)) \quad (16)$$

$$+ C_1 \bar{F}_1 \Delta t_1 - C_3 \bar{F}_3 \Delta t_3$$

where  $C_1$  and  $C_3$  are the plutonium concentration in stream 1 and 3, respectively (note that stream 2 has no plutonium), and  $W$  is the weight of the tank. A similar equation can be written for the change in the in-process inventory of heavy metal by replacing the plutonium concentration with the heavy metal concentration.

A computer code can now be written to simulate the operation of this process. When linked with CASP IV and other service subroutines (input, output, initialization, etc.), the combined code produces the results described below.

#### B. Process Simulation.

Figures 2 through 4 are examples of SNM concentrations, transfers, and in-process inventories from a day of simulated operation of this unit process. During this particular day, the tank feeds the process until the desired heel is reached; then it is refilled from the chemical separations plant and the plutonium concentration is adjusted.

Figure 2 shows the plutonium concentration and the solution mass in the tank for this day. Note that the concentration is constant and the weight slowly decreases until 11.5 h. At 11.5 h the tank is almost empty and is switched out of line (another tank would be switched in at the same time); the feed from chemical separations is started at that time, as shown in Fig. 3. Note that the input flow rate is much larger than the output flow rate; therefore, events occur every 5 min instead of every 30 min. At 12.42 h the dilution of the tank in-process inventory starts, as shown in Fig. 4. By 12.58 h the tank has been filled and will await assay and subsequent draining.

Figure 5 shows the plutonium concentration and flow rate of the stream feeding the process line during this example day. At 11.5 h the concentration changes abruptly because feeding tanks are switched.

#### C. The Measurement Model.

A measurement model must now be constructed to convert the true values calculated by the model process to observed values. The first step is to write a materials-balance equation about

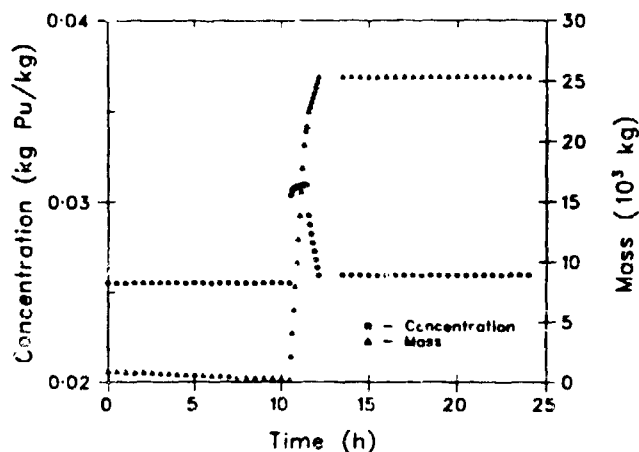


Fig. 2. Tank in-process inventory.

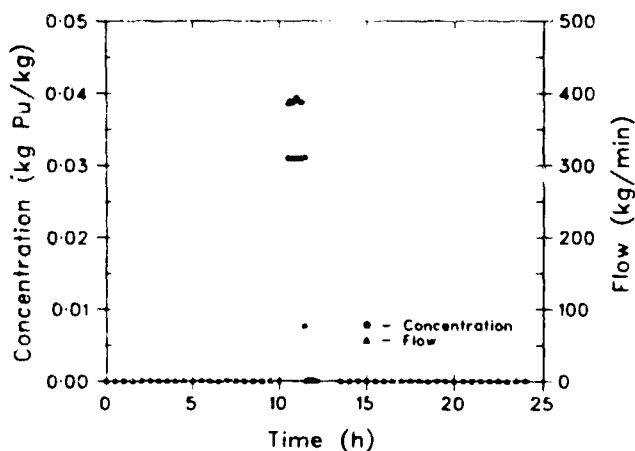


Fig. 3. Feed from chemical separations.

each unit process accounting area in the facility. For this example a single unit-process accounting area is formed about the tank.

**1. Materials Balance.** This unit process has two inputs and a single output. These streams do not operate simultaneously, so that three separate materials-balance equations can be written. Each materials balance will contain an initial and final inventory and the net amount of material that has been fed into or taken out of the tank.

The materials balance for stream 1 (MB1) is

$$MB1 = C_0 W_0 + C1 \sum_{i=1}^n \overline{F1}_i \Delta t_i - C_f W_f, \quad (17)$$

where  $C_0$  = the in-process inventory initial concentration,  $W_0$  = the in-process inventory initial weight, and the subscript f' denotes values at the time feed from chemical separations is complete. This materials balance can be rewritten

$$MB1 = C_0 W_0 + T1 - C_f W_f, \quad (18)$$

where

$$T1 = C1 W1,$$

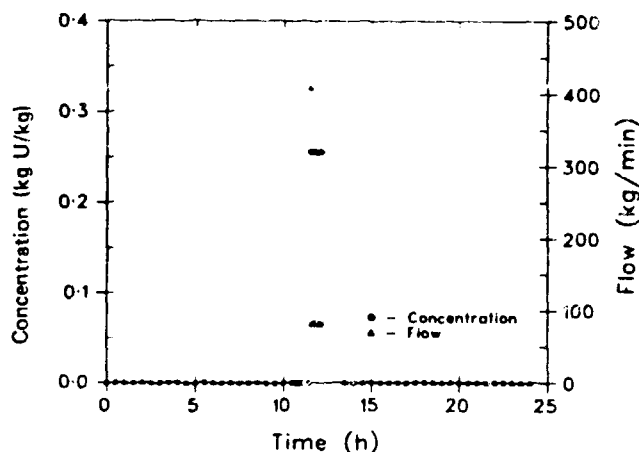


Fig. 4. Uranium nitrate feed.

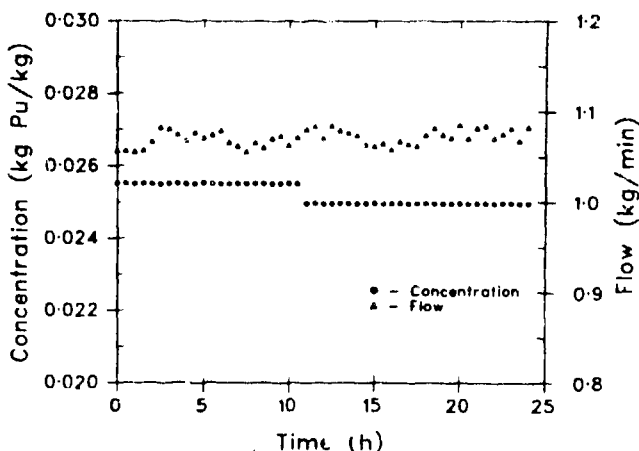


Fig. 5. Process line feed.

and

$$W1 = \Delta t_1 \sum_{i=1}^n a_i F1_i,$$

where

$$a_0 = a_n = 1/2 \text{ and } a_2 = \dots = a_{n-1} = 1,$$

i.e., T1 represents the total amount of SNM transferred into the tank from chemical separations.

The materials balance for stream 2 (MB2) is

$$MB2 = C_i W_{f'} - C_f W_f, \quad (19)$$

where the subscript f denotes values after dilution is complete. Note that stream 2 contains no SNM.

The materials balance for stream 3 (MB3) is

$$MB3_i = C(\Delta W_i - T3_i), \quad (20)$$

where C is the SNM concentration in the tank,

$$\Delta W_i = W_{i-1} - W_i,$$

$$T3_i = \overline{F3}_i \Delta t_3,$$

and the subscript  $i$  denotes the time at which a materials balance is closed. In this example a materials balance is closed every 30 min.

**2. Materials Balance Variance.** The variance of the first materials balance is given by,

$$\begin{aligned} \sigma_{MB1}^2 = & C_o^2 \sigma_w^2 + W_o^2 \sigma_c^2 + C_l^2 \sigma_{w1}^2 \\ & + W_l^2 \sigma_{c1}^2 + C_f^2 \sigma_{w_f}^2 + W_f^2 \sigma_{c_f}^2 \\ & + 2W_o W_l \text{COV}(C_o, C_l) \\ & - 2W_o W_f \text{COV}(C_o, C_f) \\ & - 2W_l W_f \text{COV}(C_l, C_f) \\ & - 2C_o C_f \text{COV}(W_o, W_f). \end{aligned} \quad (21)$$

The three concentration measurements are correlated because all three chemical analyses will be done in the same laboratory using the same techniques and calibration standards. The weight measurements are correlated because frequent calibration of tank measurement apparatus is not expected. The additive error model is used for weight and the multiplicative error model is used for concentration; i.e.,  $w = W + \epsilon_w + \eta_w$  and  $c = C(1 + \epsilon_c + \eta_c)$ . Expanding the variance terms in the above equation leads to

$$\begin{aligned} \sigma_{MB1}^2 = & (C_o^2 + C_f^2) (\sigma_{\epsilon_w}^2 + \sigma_{\eta_w}^2) \\ & + (C_o^2 W_o^2 + C_f^2 W_f^2) (\sigma_{\epsilon_c}^2 + \sigma_{\eta_c}^2) \\ & + C_l^2 W_l^2 (\sigma_{\epsilon_c}^2 + \sigma_{\eta_c}^2 + \sigma_{\eta_w}^2) \\ & + C_l^2 \Delta t_1^2 \sigma_{\eta_f}^2 \sum_{i=0}^n \sum_{j=0}^n a_i a_j F_{1i} F_{1j} \\ & + 2\sigma_{\eta_c}^2 (W_o C_o T_l - W_o C_o W_f C_f \\ & - T_l C_f W_f) - 2C_o C_f \sigma_{\eta_w}^2. \end{aligned} \quad (22)$$

$$\begin{aligned} \sigma_{CS_n}^2 = & (\sigma_{\epsilon_c}^2 + \sigma_{\eta_c}^2) (C_o^2 W_o^2 + C_f^2 W_f^2 + C_l^2 W_l^2 + C_3^2 W_3^2) + (\sigma_{\epsilon_w}^2 + \sigma_{\eta_w}^2) (C_o^2 + C_f^2) - 2C_o C_f \sigma_{\eta_w}^2 \\ & + C_l^2 (W_l^2 \sigma_{\epsilon_c}^2 + \Delta t_1^2 \sigma_{\eta_f}^2 \sum_{i=0}^n \sum_{j=0}^n a_i a_j F_{1i} F_{1j}) + C_3^2 (W_3^2 \sigma_{\epsilon_c}^2 + \Delta t_3^2 \sigma_{\eta_f}^2 \sum_{i=0}^n \sum_{j=0}^n a_i a_j F_{3i} F_{3j}) \\ & + 2\sigma_{\eta_c}^2 (-C_o C_f W_o W_f + C_o C_l W_o W_l - C_o C_3 W_o W_3 - C_f C_l W_f W_l + C_f C_3 W_f W_3 - C_l C_3 W_l W_3). \end{aligned} \quad (26)$$

The variance equations of MB2 and MB3 are similar to  $\sigma_{MB1}^2$  and are given by

$$\begin{aligned} \sigma_{MB2}^2 = & (C_f^2 + C_f^2) (\sigma_{\epsilon_w}^2 + \sigma_{\eta_w}^2) \\ & + (C_f^2 W_f^2 + C_f^2 W_f^2) (\sigma_{\epsilon_c}^2 + \sigma_{\eta_c}^2) \\ & - 2C_f C_f \sigma_{\eta_w}^2 - 2C_f C_f W_f W_f \sigma_{\eta_c}^2, \end{aligned} \quad (23)$$

and

$$\begin{aligned} \sigma_{MB3_i}^2 = & C_3^2 \left[ (W_{i-1} - W_i - \overline{F3}_i \Delta t_3)^2 \right. \\ & \cdot (\sigma_{\epsilon_c}^2 + \sigma_{\eta_c}^2) + 2\sigma_{\epsilon_w}^2 \\ & \left. + \left( \frac{\Delta t_3}{2} \right)^2 \left[ \sigma_{\epsilon_f}^2 (F_{3i}^2 + F_{3i-1}^2) + \sigma_{\eta_f}^2 \overline{F3}_i^2 \right] \right]. \end{aligned} \quad (24)$$

**3. Cusum.** The cumulative summation for the sample day is a combination of all three materials balances and is a linear combination of the net transfers and the initial and final in-process inventories. After  $n$  materials balances,

$$\begin{aligned} CS_n = & C_o W_o - C_f W_f + C_l \Delta t_1 \sum_{i=0}^n a_i F_{1i} \\ & - C_3 \Delta t_3 \sum_{i=0}^n a_i F_{3i} \end{aligned} \quad (25)$$

where  $C_o W_o$  is the initial plutonium in-process inventory, and  $C_f W_f$  is the final plutonium in-process inventory.

**4. Cusum Variance.** The total variance of the cusum is a linear combination of the net transfer variances, the correlation between net transfers, the initial and final in-process inventory variances, and the correlation between the initial and final in-process inventories. The cusum variance is given by

Note that in the above equation it is assumed that  $C_0 \neq C_f \neq C_1 \neq C_3$ . If the cusum is taken over a set of materials balances where some of the concentrations are equal then the variance of the cusum will change. For example, if the cusum is taken over materials balances for only stream 3 (the concentrations are all equal), then the cusum variance equation will be like Eq. (21). Extreme care must therefore be exercised in programming the measurement system in this case.

#### D. Measurement Simulation

The measurement errors that were used in this simulation are given in Table I. Note that the mass errors must be multiplied by the load-cell full-scale reading. Also note that the mass errors are in units of kilograms because an additive measurement model is used.

TABLE I  
MEASUREMENT ERRORS

	(% lo)	(% lo)
Concentration	0.1	0.1
Mass	0.15	0.1

Figure 6 shows the materials balance chart and the cusum chart for the day when the tank feeds the process, is refilled, and the plutonium concentration is adjusted. Figure 7 shows the materials balance chart and cusum chart for a more typical day of operation in which the tank feeds the process all day. Note that the materials balances are almost never zero because of

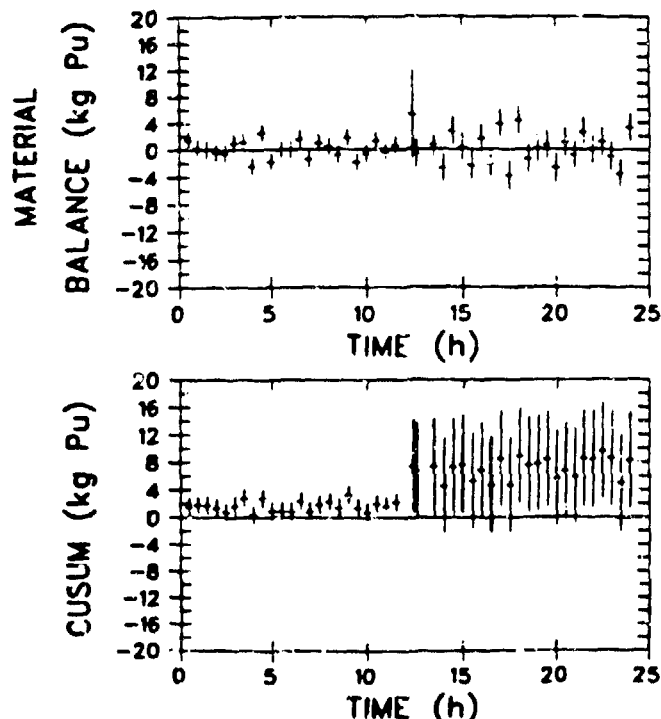


Fig. 6. Materials balance and cusum charts for one day-feed, fill, and adjust.

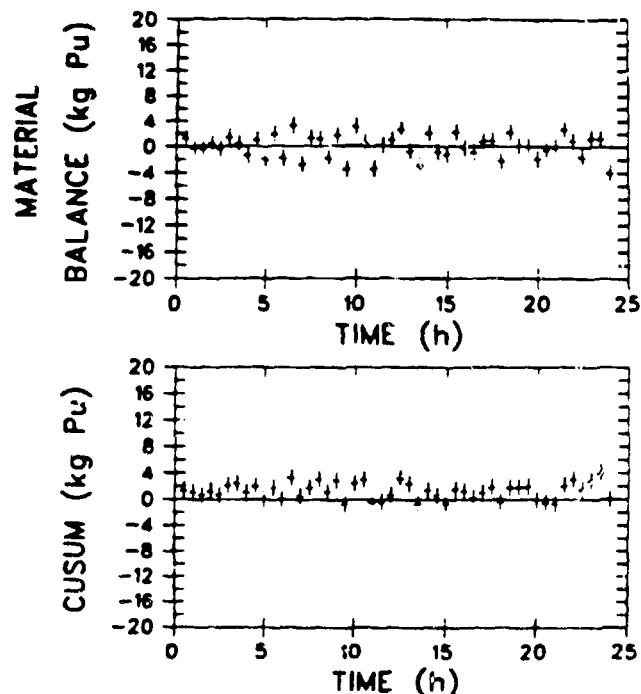


Fig. 7. Materials balance and cusum chart for one day-process line feed only.

measurement variability. The materials balance on Fig. 6, at 12.42 h, is drawn about the material transferred from chemical separations (see also Fig. 3). The large standard deviation results from the large amount of material transferred. From 12.42 h on, the error in this transfer dominates the cusum error. It is important to note that we do not have to take the cusum over that entire 24-h period. We could end the cusum at 12 h and start another cusum or examine the large transfer from chemical separations alone. This also suggests that it may be advantageous to close the materials balance by an inventory measurement before and after the transfer at the feed-blend tank and the chemical separations storage tank, thereby avoiding the relatively inaccurate flow measurements and the correlations between flow measurements.

The materials balance and cusum charts for a day when the tank is feeding the process (Fig. 7) show that the errors are significantly lower because we are not transferring as much material per balance period. Remember that Fig. 7 is more representative of normal operation because the tank feeds the process continuously over a two week period.

#### VI. Conclusions

Modeling and simulation techniques are valuable tools in the design and evaluation of materials measurement and accounting systems. These techniques are used to establish quantitative levels of sensitivity, to identify measurement control problems, and to test and evaluate different measurement strategies.



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